



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application Number : 10/696,546 Confirmation No.: 7838
 Applicant : Martin R. WATTS et al.
 Filed : October 28, 2003
 Title : METHOD AND SYSTEM FOR MODELING VOLATILITY
 TC/Art Unit : 3627
 Examiner: Unassigned

 Docket No. : 72167.000556
 Customer No. : 21967

Commissioner for Patents
 P.O. Box 1450
 Alexandria, VA 22313-1450

REVOCATION AND APPOINTMENT OF NEW POWER OF ATTORNEY

Sir:

Morgan Guaranty Trust Company of New York, a corporation, having a place of business at 60 Wall Street, New York, New York 10260, is assignee of total interest in the above-captioned patent application.

Pursuant to 37 C.F.R. § 3.73(b), the undersigned, who is empowered to act on behalf of the Assignee, hereby declares that he has reviewed the evidentiary documents of the chain of title and certifies that, to the best of Assignee's knowledge and belief, title to the above-captioned patent application is with the Assignee.

Assignee hereby revokes any and all previous Powers of Attorney and hereby appoints, both jointly and severally, as its attorneys and agents with full power of substitution and revocation, to prosecute said patent application, including any and all continuation, divisional, renewal, substitute, reexamination and reissue applications based in whole or in part on said patent application, before the U.S. Patent and Trademark Office, to transact all business in the U.S. Patent and Trademark Office connected therewith, including receiving any Letters Patent issuing thereon, and to take

any and all other legal action with regard to this patent application, the registered patent attorneys and agents associated with **CUSTOMER NUMBER 21967**

All correspondence and telephone communications should be addressed to:

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Dated: October 14, 2005

By:



Andrew Cadel
Vice President & Assistant General
Counsel Legal Department
JPMorgan Chase & Co.

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U.S. Application No.	10/696,546
Filing Date:	October 28, 2003
First Named Inventor	Martin R. WATTS et al.
Group Art Unit	3627
Examiner Name	Unassigned
Attorney Docket No.	72167.000556 (formerly JPM-003 CON)

Please change the Correspondence Address for the above-identified application to:

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<input type="checkbox"/>	Firm or Individual Name	Hunton & Williams Intellectual Property Department				
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Statement under 37 C.F.R. § 3.73(b) is enclosed. (Form PTO/SB/96).
- Attorney or Agent of record.
- Registered practitioner named in the application transmittal letter in an application without an executed oath or declaration. See 37 C.F.R. § 1.33(a)(1). Registration Number: _____

Typed or Printed Name	Ce Li	Registration No.	L2014
Signature		Date	October 18, 2005

NOTE: Signatures of all the inventors or assignees of record of the entire interest or their representative(s) are required. Submit multiple forms if more than one signature is required, see below*.

*Total of 1 forms are submitted.